

Tutorials for queueing simulation

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INTRODUCTION

Typically a queueing system is subject to rules about when to allow jobs to enter and how to adapt the service capacity. Such a decision rule is called a *policy*. The theoretical analysis of the efficacy of policies is often very hard, while with simulation it becomes doable. In this course we present a number of cases to see how simulation can be used to analyze queueing systems. Besides the fact that these cases will improve your understanding of queueing systems and probability theory (such as how to compute the empirical cumulative distribution function from data analysis, they will also make clear that simulation is a really creative tool for solving many interesting and challenging algorithmic problems.

Each case is organized in a number of exercises. For each exercise,

1. Make a design of how you want to solve the problem. For instance, make a queueing system, or a control policy structure, or compute relevant KPIs (key performance indicators, such as cost, or utilization of the server, and so on). In other words, think of a solution.
2. Try to translate your ideas into pseudo code or, better yet, python¹
3. If you don't succeed in getting your program to work, look up the code we provide and copy it into your python environment.²
4. When an exercise has a hint, it's marked in the margin with a penguin icon.
5. Simulate a number of scenarios by varying parameter settings and see what happens.

We expect you to work in a groups of 2 to 3 students and bring a laptop with a *working* python environment, preferably the anaconda package available at [anaconda.com/](https://www.anaconda.com/), as this contains all functionality we will need⁴.

Note that the code is part of the course, hence of the midterms and the exams. It is not obligatory, you have to be able to read the code and understand it. Our goal is not the most efficient, rather, we focus on clarity of code so that the underlying reasoning is as clear as possible. Once our ideas and code are correct, we can start optimizing, if this is possible.

The subsections below provide some extra information regarding the use of python. Please read it carefully.

PYTHON BACKGROUND

For the computer simulation assignments in this course it is important to have a good understanding of the programming language *Python*. Python is arguably easier to learn than C++ which you already know, but you have to get used to the syntax. Therefore, in the first part of the course, with Python, we strongly advise you to do the online introductory tutorial on

programming skills anyway (in your studies now but also, with very high probability, in your professional life). However, for the assignments, the parts outlined below should be sufficient.

Essential topics in the tutorial:

- INTRODUCTION: completely
- FLOW CONTROL: completely
- FUNCTIONS:
 - Python Function
 - Function argument
 - Python Global, Local and Nonlocal
 - Python Modules
 - Python Package
- DATATYPES: everything except for Python Nested Dictionary
- FILE HANDLING: nothing
- OBJECT & CLASS:
 - Python Class (For assignment 4: *Simulation of the $G/G/1$ queue*)

We will use the following libraries of python a lot:

- numpy provides an enormous amount of functions to handle large (multi-dimensional) arrays of numbers.
- scipy contains numerical recipes, such as solvers for optimization software, differential equations. `scipy.stats` contains many probability distributions and methods to operate on these functions.
- matplotlib provides plotting functionality.

We expect you to use google to search for relevant documentation of numpy and scipy. A couple of remarks regarding the use of Python on your own laptop:

- Please install Python through the *Anaconda* package (website: <https://www.anaconda.com/distribution/#download-section>), since this comes with all the necessary dependencies. Select your operating system, click “Download” under “Python 3.7 version” and follow the steps.

1. Restart the kernel (i.e. the thing/screen in which your output is p
you can click on a small red cross. In macOS you need to click on t
select “restart kernel”)
2. Remove the line `matplotlib.use('pdf')`, or comment it by putting
of the line.
3. Now it should work!

1 TUTORIAL 1: EXPONENTIAL DISTRIBUTION

The aim of this tutorial is to show, empirically, a fascinating fact: even for v in which individuals decide independently to visit a server (a shop, a hospital) the exponential distribution is a good model for the inter-arrival times as seen by the server. We use a simulation to motivate this ‘fact of nature’. In particular, our aim is to build Figures 1, 2 and 3 in terms of cdfs instead of pdfs.

1.1 Background

We discuss an example to intuitively see how the exponential distribution of a group of N patients that have to visit a hospital somewhere between 4 and 6 weeks can be approximated by a uniform distribution $U[4, 6]$ weeks. Then, with $A_0^i = 0$ for all i , define

$$A_k^i = A_{k-1}^i + X_k^i = \sum_{j=1}^k X_j^i$$

as the arrival moment of the k th visit of patient i .

Now the hospital doctor ‘sees’ the superposition of the arrivals of all patients. To compute the arrival moments of all patients together is to put all the arrival times $\{A_k^i, k = 1, 2, \dots, N\}$ into one set, and sort these numbers in increasing order. This results in the arrival times $\{A_k, k = 1, 2, \dots\}$ at the doctor of all patients together. Taking $A_0 = 0$

$$X_k = A_k - A_{k-1},$$

is the inter-arrival time between the $k-1$ th and k th patient at the doctor. Thus, starting from inter-arrival times of individual patients, we can construct inter-arrival times by the doctor.

Suppose that we generate, by means of simulation, many inter-arrival times of individual patients. Then we compute the arrival times by (1.1), sort these, and compute the inter-arrival times $\{X_k\}$ of patients as seen by the doctor. To plot the empirical distribution of $\{X_k\}$, we just count the number of inter-arrival times smaller than time t . The empirical distribution of $\{X_k\}$ is defined as

$$P_n(X \leq t) = \frac{1}{n} \sum_{k=1}^n \mathbb{1}_{X_k \leq t},$$

where the *indicator function* is $\mathbb{1}_{X_k \leq t} = 1$ if $X_k \leq t$ and $\mathbb{1}_{X_k \leq t} = 0$ if $X_k > t$.

Let us now compare the probability density as obtained for several simulations with the probability density of the exponential distribution, i.e., to $\lambda e^{-\lambda t}$. As a first example, take

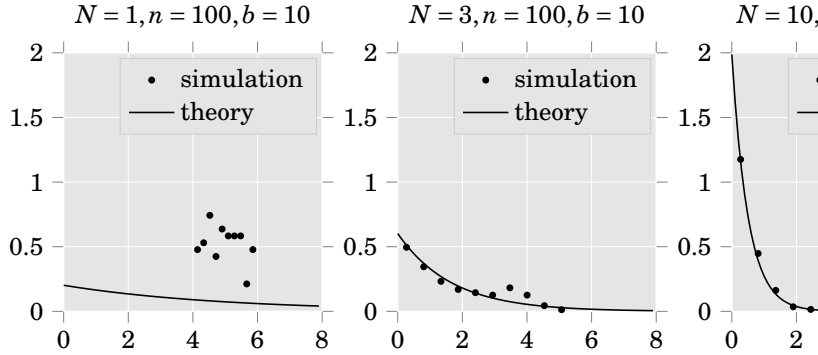


Figure 1: The inter-arrival process as seen by the doctor owner. Observe that the theoretical line intersects the y -axis at level $N/5$, which is equal to the arrival rate when N patients visit the doctor. The parameter $n = 100$ is the simulation length, i.e., the number of visits per patient. The number of bins is $b = 5$. The height of a point corresponds to the number of visits in a bin. The computation is a bit subtle. Let $a = (X_1, \dots, X_n)$ denote the simulated inter-arrival times. The width of a bin is $\delta = (\max\{a\} - \min\{a\})/b$. Then the height of the i th bin is computed as $h_i = \sum_{j=1}^n \mathbb{1}_{[i\delta, (i+1)\delta)}(X_j)$. With this: $\sum_{i=1}^b h_i \delta = 1$.

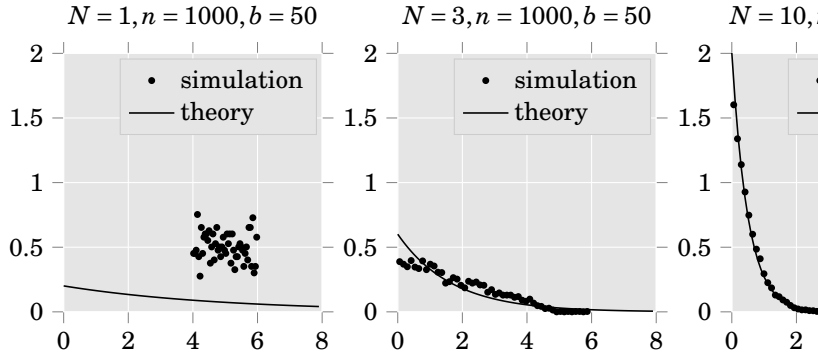


Figure 2: Each of the N patients visits the doctor at uniformly distributed times. Now the number of visits is $n = 1000$.

Thus, it appears reasonable to use the exponential distribution to model inter-arrival times for systems (such as a doctor, or a hospital or a call center) that handle multiple patients each of which decides independently to visit the system.

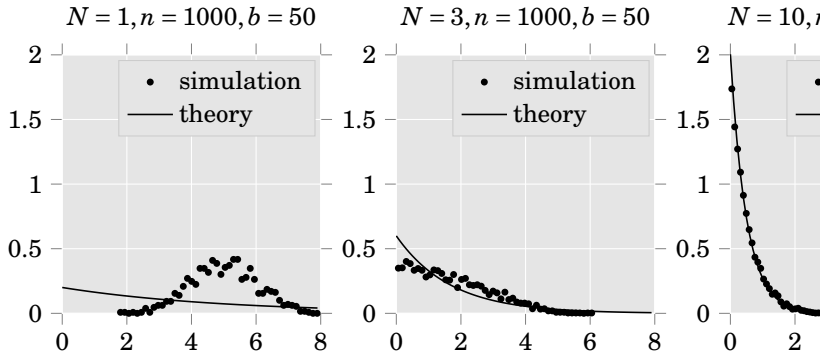


Figure 3: Each of the N patients visits the doctor with normally distributed in $\mu = 5$ and $\sigma = 1$.

```
import matplotlib
#matplotlib.use('pdf')
import matplotlib.pyplot as plt

# this is to print not too many digits to the screen
np.set_printoptions(precision=3)
```

1.3 Empirical distributions

One important step in this process is to compute the empirical distribution. interesting (and challenging) than you might think⁵, we start with this. On empirical distribution functions, we are in good shape to set up the rest of the

Before designing an algorithm to compute, it is best to start with a simple and try to formalize the steps we take in the process.

1.2. Suppose you are given the following sample from a population:

```
a = [3.2, 4, 4, 1.3, 8.5, 9]
```

What steps do you take to make the empirical distribution function? Recall

$$F(x) = \frac{\#\{i : a_i \leq x\}}{n},$$

with n is the size of the sample.

Can you turn it into an algorithm? (Just attempt to design an algorithm)

You should know that for loops in python are quite slow (and for loops in R are even more dramatic). For large amounts of data it is better to use numpy.

1.7. Use the numpy functions `arange`, to replace the `range`, and `sort` to speed up the previous exercise.

With the algorithm of Exercise 1.7 we can compute and plot a distribution of arrival times specified by a list (vector, array) a . For our present goals this is sufficient. Like details, you should notice that our plot of the distribution function is still a step graph should make jumps, but it doesn't. Moreover, our cdf is not a real function of the form $x = (1, 1, 3)$, $y = (0, 0.5, 1)$. In the rest of this subsection we repair these things if you are not interested.

1.8. Read about the `drawstyle` option of the `plot` function of `matplotlib` to avoid jumps.

1.9. Finally, we can make the computation of the cdf significantly faster with the numpy functions.

1. `numpy.unique`
2. `numpy.sort`
3. `numpy.cumsum`
4. `numpy.sum`

How can you use these to compute the cdf?

1.4 *Simulating the arrival process of a single patient*

The next step is to simulate inter-arrival times of a single patient and make a histogram of these times. Then we graphically compare this cdf to the exponential distribution. One method to compare cdfs is by means of the Kolmogorov-Smirnov statistic (see the next section). We develop in passing.

1.10. Generate 3 random numbers uniformly distributed on $[4, 6]$. Print these numbers. You should get something decent. Read the documentation of the `uniform` class of in the `numpy.random` module. Check in particular the `rvs()` function.

1.11. Generate $L = 300$ random numbers $\sim U[4, 6]$ and make a histogram of these numbers. You should interpret these random numbers as inter-arrival times of one patient (say.)

3. `scipy.stats.uniform`, the cdf function.

1.14. Now compute the KS statistics to compare the simulated inter-arrival times with an exponential distribution with a suitable mean. (What is this suitable mean?). Do we think that our sample is drawn from this exponential distribution?

See `scipy.stats.expon`.

1.15. Finally, plot the empirical distribution and the exponential distribution. Why are these graphs different?

1.5 *Simulating many patients*

We would now like to simulate the inter-arrival process as seen by a doctor with many patients. For ease, we call this the merged, or superposed, inter-arrival process. This requires quite a bit of thought. Thus, we start with a numerical example with two patients. In the next steps we make to compute the empirical distribution of the merged inter-arrival times, we make an algorithm, and scale up to many numbers.

1.16. Suppose we have two patients with inter-arrival times $a = [4, 3, 1.2, 5]$ and $b = [2, 1, 3, 4]$. By hand, the empirical cdf of the merged process.

1.17. The steps of the previous exercise can be summarized by the following code:

```
from itertools import chain

def superposition(a):
    A = np.cumsum(a, axis=1)
    A = list(sorted(chain.from_iterable(A)))
    return np.diff(A)
```

Note that the input `a` in the function `superposition` is a matrix of inter-arrival times for many patients.

Try to understand this code by reading the documentation (on the web) for the functions used.

1. `numpy.cumsum`, in particular read about the meaning of `axis`.
2. `itertools.chain.from_iterable`
3. `numpy.diff`

1.18. Generate 100 random inter-arrival times for 3 patients, plot the empirical cdf and compare it with the theoretical distribution with the same parameters. Also, compute the KS statistics.

1.6 *Summary*

1.22. Make a summary of what you have learned from this tutorial.

2 TUTORIAL 2: SIMULATION OF THE $G/G/1$ QUEUE IN DISCRETE TIME

In this tutorial we simulate the queueing behavior of a supermarket or hospital service system. We first make a simple model of a queueing system, and then move on to more and more difficult queueing situations. With these models we can provide design or improve real-world queueing systems. You will see, hopefully, how to use simulation to evaluate many types of decisions and design problems with simulation.

For ease we consider a queueing system in discrete time, and don't make the number of jobs in the system and the number of jobs in queue. Thus, queue length here to all jobs in the system, cf. Section 1.4 of the queueing book.

2.1 *Set up*

2.1. Write down the recursions to compute the queue length at the end of period i , the number of arrivals a_i during period i , the queue length Q_0 at the start, and the service times s_i . Assume that service is provided at the start of the period. Then sketch an algorithm (or code) to carry out the computations (use a for loop). Then check this exercise with the python code.

With the code of the above exercises we can start our experiments.

2.2. Copy the code of the previous exercise to a new file in Anaconda. Then run it. Here λ is the arrival rate, μ the service rate, N the number of periods, Q_0 the level of the queue. Explain what the code does. Can you also explain the values of the mean and standard deviation?

```
labda, mu, q0, N = 5, 6, 0, 100
```

```
a = poisson(labda).rvs(N)
s = poisson(mu).rvs(N)
print(a.mean(), a.std())
```

2.3. Modify the appropriate parts of code of the previous exercise to the below code. What do you see?

```
labda, mu, q0, N = 5, 6, 0, 100
a = poisson(labda).rvs(N)
s = poisson(mu).rvs(N)
```

```
Q, d = compute_Q_d(a, s, q0)
```

```
Q, d = compute_Q_d(a, s, q0)

plt.plot(Q)
plt.show()
```

Explain what you see.

2.7. Set $q_0 = 10000$ and $N = 1000$. (In Anaconda you can just change the code again, in other words, you don't have to copy all the code.) Finally, make times larger.

Explain what you see. What is the drain rate of Q ?

2.8. What do you expect to see when $\lambda = 6$ and $\mu = 5$? Once you have formulated a hypothesis, check it.

2.2 What-if analysis

With simulation we can do all kinds of experiments to see whether the performance of a system improves in the way we want. Here is a simple example of the type of experiment you can run now.

For instance, the mean and the sigma of the queue length might be too large if you have to complain about long waiting times. Suppose we are able, with significant technological advances, to make the service times more predictable. Then we would like to know the influence of this on the queue length.

To quantify the effect of regularity of service times we first assume that service times are exponentially distributed; then we change it to deterministic times. As deterministic service times are the best we can achieve, we cannot do any better than this by just making service times more regular. If we are unhappy about its effect, we have to make service times more variable, or add extra servers, or block demand so that the inflow reduces.

2.9. Let's test the influence of service time variability. First run this:

```
N = 10000
labda = 5
mu = 6
q0 = 0

a = poisson(labda).rvs(N)
s = poisson(mu).rvs(N) # marked

Q, d = compute_Q_d(a, s, q0)
```

You should make the crucial observation now that we can experiment with (system improvements) and compare their effects. In more general terms: simulation does ‘what-if’ analyses.

2.3 Control

In the previous section we analyzed the effect of the design of the system, average service times. These changes are independent of the queue length; however, the service rate depends on the dynamics of the queue process. When service rates increase; when the queue is small, service rates decrease. This can be seen in supermarkets: extra cashiers will open when the queue length increases.

Suppose that normally we have 6 servers, each working at rate 1 per period. When the queue becomes longer than 20 we hire two extra servers, and when the queue is empty we fire extra two servers home, until the queue hits 20 again, and so on.

2.11. Try to write pseudo-code (or a python program) to simulate the queue process. This is challenging; it’s not a problem if you spend quite some time on this.)

Another way to deal with large queues is to simply block customers if the queue is too long. What if we block at a level of 15? How would that affect the average queue length? What is the cost of the queue?

2.12. Modify the code to include blocking and do an experiment to see the effect.

As a final case consider a single server queue that can be switched on and off. If h is associated with keeping a job waiting for one period, there is a cost p to have the server on for one period, and it costs s to switch on the server. Given the parameter values of the queue, what would be a good threshold N such that the server is switched on when the queue length is N ? We assume (and it is easy to prove) that it is optimal to switch off the server when the queue is empty.

2.13. Jobs arrive at rate $\lambda = 0.3$ per period; if the server is present the service time is 1 period. The number of arrivals and service are Poisson distributed with the given parameters. (without loss of generality), $p = 5$ and $S = 500$. Write a simulator to compute the average queue length setting $N = 100$. Then, change N to find a better value.

2.14. What have you learned from this tutorial? What interesting extensions can you think of?

2.4 To be merged

3 TUTORIAL 3: SIMULATION OF THE $G/G/1$ QUEUE IN CONTINUOUS TIME

In this tutorial we will write a simulator for the $G/G/1$ queue. For this we need two data structures: an *event stack* (a stack is essential to simulate any stochastic system of reasonable complexity: an event stack is a stack of events, and a *schedule* is a stack of events) to keep track of the sequence in which events occur, and *classes* to keep track of the behavior into single logical units. We will work in steps towards our goal; as we go, we will learn a number of fundamental and highly interesting concepts such as *classes*, *event stacks*, *discrete event simulation*, *structures*. If you have understood the implementation of the $G/G/1$ queue, discrete event simulation is no longer a black box for you. Hence, what you will learn from this tutorial is not just the simulation of the $G/G/1$ queueing process.

Once we have built our simulator we apply it to a case in which we analyze the performance of an airport check-in desk with a single server.

In Section 4 we will generalize the simulator to the $G/G/c$ queue and to the case of multiple servers. We can then also extend the case of a queue with a class for the $G/G/c$ queue. We can then also extend the case of a queue with a class for the $G/G/c$ queue.

3.1 *Sorting with event stacks*

If we simulate a stochastic system we like to move from event to event. To do this, we consider a queueing process such as the $M/M/1$ queue. It is clear that only at event epochs something interesting happens; any time in between arrival and departure epochs is neglected. Hence, in our simulator we prefer not to keep track of the entire time, but only the relevant epochs. If we can do this, we can jump from event to event.

Clearly, we want to follow the sequence of events in the correct order of time. This is done by an *event stack*. To see how this works, it is best to consider a simple example first, and then move to more difficult situations.

Suppose we have 4 students, and we like to sort them in increasing order of arrival time. This is to insert them into a list, but the insertion should respect the ordering of arrival times. This is a very general problem a number of efficient data structures have been developed to solve this problem, the *heap queue*.

3.1. Search the web on python and heap queue. Study the examples and write a program that sorts the students Jan(21), Pete(20), Clair(18), Cynthia(25) in order of increasing arrival time.

3.2. Extend the code of the previous exercise such that we can include more attributes than just the name, for instance, also the brand of their mobile phone.

3.3. It may seem that we have just solved a simple toy problem, but this is not the case. We have established something of real importance: heap queues form the core of all discrete event simulators used around the world. To help you understand the importance of heap queues to use heap queues to simulate a queueing process.

```
ARRIVAL = 0
DEPARTURE = 1
```

```
stack = [] # this is the event stack
```

Note again that we fix the seed so that we get the same random numbers

First of all we need jobs with arrival times and service times. The easiest simulator is by means of a class, as in the code below.

```
class Job:
    def __init__(self):
        self.arrival_time = 0
        self.service_time = 0
        self.departure_time = 0
        self.queue_length_at_arrival = 0

    def sojourn_time(self):
        return self.departure_time - self.arrival_time

    def waiting_time(self):
        return self.sojourn_time() - self.service_time

    def __repr__(self):
        return (f"{self.arrival_time}, {self.service_time}, {se
```

A class has a number of *attributes*, such as `self.arrival_time`, to capture a number of functions, such as `def waiting_time(self)`, to compute specific information about the class⁸. We initialize the arrival time and service time to zero. Then we store the departure time and queue length for a statistical analysis at the end of the simulations. Finally, to compute the waiting time and the sojourn time; the `repr` function is used to format the output. Note that our naming of functions also acts as documentation of what the functions do. In python, member variables and functions in python start with the word `self`; this is to distinguish (from the) member variables from variables with the same name but lying outside the class.

Classes are extremely useful programming concepts, as it enables you to encapsulate data (that is, attributes) and behavior (that is, functions that apply to the attributes) in a single entity. Moreover, classes can offer functionality to a programmer without the programmer having to understand how this functionality is built. Classes offer many more advantages but we will not discuss that here.

Once we have a class, making an object is simple with this code.⁹

```

while stack:
    time, job, typ = heappop(stack)
    if typ == ARRIVAL:
        handle_arrival(time, job)
    else:
        handle_departure(time, job)

```

3.5. With the above idea to make a while loop, make a list of things that happen at an arrival event (in particular, what should happen when the server is busy at a departure event? and at a departure event (in particular, what should happen if the server is idle?) and at a departure event (in particular, what should happen if the server is empty, or not empty)? Turn your ideas into code and see whether you can make a working simulator. (It's not a problem if you spend some time on this; you will learn a lot about simulation in the process.)

3.3 Testing

As a general observation, testing code is very important. For this reason, before we start writing a simulator, we should apply it to some cases that we can analyze with theory.

3.6. Run a simulation for the $M/M/1$ queue with $\lambda = 2$ and $\mu = 3$ with 100,000 arrivals. Compute the average queue length. Then extend to 1000, and then to 10^5 . Compare it to the theoretical average queue length of the $M/M/1$ queue at arrival moments. Do the same thing for the $M/M/1$ queue at departure moments.

3.7. Thus, let us get further confidence in our $G/G/1$ simulator by specializing it to the $M/M/1$ case. Check the documentation of the uniform distribution in `scipy.stats` to see what the `uniform` function does.

```

from scipy.stats import uniform

F = uniform(3, 0.00001)
G = uniform(2, 0.00001)

```

Then use this in our simulation. What happens? What happens if you reverse the roles of F and G ?

3.4 The check-in process at an airport

We now have a simulator, and we tested it (although not sufficiently well to be ready for real-world applications). We can now start using it. A simple application is to analyze the check-in process at an airport. For ease we constrain the case here to a single server desk. In the


```

from collections import Counter

c = Counter([j.queue_length_at_arrival for j in served_jobs])
print("Queue length distributon, sloppy output")
print(c)

```

What is your opinion? What would you change to the system?

So, once again, we can use simulation to analyze a practical case and come up with recommendations on how to improve the system. It would be interesting to change the arrival process such that the arrival rate becomes time-dependent. That would make the simulator more useful. In fact, the theoretical models nearly always assume that the arrival and service time distribution are constant. When these become dependent on time, the way to go. However, let's stop here.

3.5 Extensions

Here are some final, more general, questions to deepen your understanding of the simulation.

3.11. Up to now we studied the $G/G/1$ FIFO (First In First Out) queue. How would you simulate a LIFO (Last In First Out) queue?

3.12. In a priority queue jobs belong to a priority class. Jobs with higher priority are served before jobs with lower priority, and within one priority class jobs are served in FIFO order. An example of a priority queue is the check-in process of business and economy class passengers at airports. How would you build a $G/G/1$ priority queue?

3.13. We implemented the queue as a python list. Why is a deque¹¹ a more appropriate data structure to simulate a queue? Why is it important to know the efficiency of the algorithms you use?

3.14. Recall that in Exercise 3.4 we built all jobs before the queueing simulation. Is this not a good decision? Note that in the simulation of $G/G/c$ queue below we would need to build jobs when needed.

3.6 Summary

3.15. What have you learned in this tutorial?

4 TUTORIAL 4: $G/G/c$ QUEUE IN CONTINUOUS TIME

The goal of this tutorial is to generalize the simulator for the $G/G/1$ to a $G/G/c$ that this is rather easy, once you have the right idea. We will organize the code in a single class so that our code is organized and we will develop a method to set parameters. Once we have a working simulator we apply it to the check-in process of the airport.

4.1 *The simulator*

4.1. In the $G/G/1$ we have just one server which is busy or not. Generalize the `is_server_busy` function of the $G/G/1$ queue such that it can cope with multiple servers.

4.2. Likewise, generalize the `handle_departure` function of the $G/G/1$ queue to cope with multiple servers.

4.3. Can you think of some sort of property of the $G/G/c$ queue that must be true? It is important to use such properties as tests while developing.

4.4. The design of the simulation of $G/G/1$ queue is not entirely satisfactory. If we want to run different experiments, we have to clean up old experiments before running new ones. The current design is not very practical for this. It is better to encapsulate the behavior (i.e., functions) of the simulator into one class. Build a class that simulates the $G/G/c$ queue; use the ideas of the $G/G/1$ simulator.

It is not a problem when you spend considerable time on this exercise. The exercises are simple numerical experiments, which should take little time. So far you get. All code is in the solution.

4.5. How can we instantiate the `GGc` simulator, i.e., make an object of a class that simulates a simulation with exponential inter-arrival times with $\lambda = 2$, exponential service times with $c = 3$, and 10 jobs?

4.2 *Testing*

4.6. Test the simulator with deterministic inter-arrival times, for instance a constant 10 minutes, and each job takes 1 hour of service. Check the departure process. Try $c = 6$, and $c = 7$.

4.7. For testing purposes, implement Sakasegawa's formula. BTW, why should we use this formula?

4.8. Test the code for the $M/M/1$ queue with $\lambda = 0.8$ and $\mu = 1$. Compute the

Assume that a flight departing at 11 am consists of $N = 300$ people. For each customer, the check-in time is $U[1, 10]$ and the check-in process is a $G/G/c$ queueing system with c counters. Assume that the check-in process is a $G/G/c$ queueing system with c counters.

4.11. Model the arrival process.

The queueing problem is evidently to determine the required number of servers c so that the system performance is acceptable.

4.12. What performance measures are relevant here?

4.13. Define the offered load as $\lambda E[S]$ and the load as $\rho = \lambda E[S]/c$. Is it important to ensure that $\rho < 1$?

4.14. Why do we need simulation to analyze this case?

4.15. Search for a good c .

4.16. What do you think of the results? If you are not satisfied, propose an alternative simulation experiment.

4.17. Relate the results of these simulations to your traveling experiences.

4.4 Summary

4.18. What have you learned in this tutorial? Can you extend this work to more general queueing systems?

5 TUTORIAL 5: AIRPORT CHECK-IN PROCESS

As the simulation of this case is somewhat more difficult than the $G/G/c$ queue, it is more important. For this reason we will follow a *test-driven* procedure, which works by first design a number of test cases, from very simple to a bit less simple. Then we build until the first test case passes. Then we build and test until also the second case passes. Then we build until all the tests pass. And, indeed, along the way we caught numerous mistakes (a very big bug) to simple typos.

5.1 The simulator

5.1. Make a list of simple cases whose outcome you can check by hand, to cases that are easy but for which you can use theoretical tools to validate the outcome.

Before we build the class for the queues we observe that the implementation in Section 4 suffers from a performance penalty. The problem is that we create new objects in the calls `F.rvs()` and `G.rvs()` to generate the quasi-random inter-arrival times¹³. Specifically, code like this runs very slow:

```
def generate_jobs_bad_implementation(F, G, p_business, num_jobs):
    # the difference in performance is tremendous
    for n in range(num_jobs):
        job = Job()
        job.arrival_time = time + F.rvs()
        job.service_time = G.rvs()
        if uniform(0,1).rvs() < p_business:
            job.customer_type = BUSINESS
        else:
            job.customer_type = ECONOMY

        jobs.add(job)
        time = job.arrival_time

    return jobs
```

Note that we generate `num_jobs` jobs. Then, with probability p (`p_business`) we create a business customer.

To repair this problem it is better let `scipy` call a random number generator once and generate all random numbers in one pass. Here is one way to obtain a faster implementation.

```

        job.customer_type = BUSINESS
    else:
        job.customer_type = ECONOMY

    jobs.add(job)
    time = job.arrival_time

    return jobs

```

We assume that the service distribution is the same for all job classes. In the next section, we can make the service time dependent on the job type.

5.2. How to implement the dependence of job service time on job type?

5.3. Try to implement (or design) the $G/G/c$ queue with business customers. Try to implement this. Business and economy class customers have separate queues and separate servers. There is one business server and there are c economy class servers. If the business server becomes idle and there is an economy (business) class customer in queue, the business server takes an economy (business) customer into service.

You can find the code in `tutorial_5.py`. Read it carefully so that you understand it.

5.4. To design some further test cases: think about what happens if two customer classes are completely separated: business customers have one dedicated server and the economy class has c dedicated servers. How would you implement this in the code?

5.5. Suppose there are no business customers, then all servers should be assigned to the economy class customers. With this idea you can implement the $M/M/c$ queue and compare the simulator gives the same results as the theoretical values.

5.2 Case analysis and summary

Recall, we build this simulator to see whether we want to share the servers or not. To get insight into the performance of each situation (shared, or unshared), we need to analyze different situations. The result of this might be that in certain settings, sharing is not a good idea (e.g., business customer?), and in others, we don't want to share.

5.6. Assume we have $n = 300$ customers, the desks open 2 hours before departure and close 1 hour before departure, and service distribution is $U[1, 2]$ (minutes) for all customers. The probability that a business customer is $p = 0.1$. There are $c = 6$ servers for the economy class customers and 1 server for business customers. Finally, assume that during the opening slot of the desks, the arrival process is Poisson with constant rate.

HINTS

h.1.16. Note that the doctor sees the combined arrival process, so first find the combined arrival times of the patients into one arrival process as observed by the doctor, then convert these into inter-arrival times at the doctor.

h.2.4. For the empirical distribution function you can use the code of Exercise 3.4. If you are unsure how to do it, try to recall how the cdf is computed.

h.2.11. As a hint, you need a state variable to track whether the extra server is busy. (The solution shows the code.) Analyze the effect of the threshold at 20; what if it is 18, say, or 30? What is the effect of the number of extra servers; what if you have 2 of 2?

h.3.6. You might want to check Exercise 3.4 to see how to generate the jobs.

h.3.8. Build a function with arguments λ and G . Use

```
from scipy.stats import uniform
```

to simulate the uniform distribution. (Read the docs to see how to build the uniform distribution with `scipy.stats`.) Then use `G.var()` and `G.mean()` to compute c_e^2 . Then use Little's law to relate the expected waiting time to the expected queue length.

h.3.9. Reset to all data and clear all lists.

h.3.12. We have used a good data structure already. How should this be applied?

h.3.13. Search the web on python and deque.

h.4.1. Introduce a `num_busy` variable that keeps track of the number of busy servers. What happens if a job arrives and this number is less than c ; what if this number is equal to c ?

h.4.2. Again, use the `num_busy` variable.

h.4.3. There must be a relation between the queue length and the number of busy servers.

h.4.7. Follow the implementation of Exercise 3.8.

h.4.8. Implement the test in a function so that you can organize all your settings in a dictionary. We can use this below for more general cases.

h.4.9. Implement the deterministic distribution as `uniform(1, 0.00001)`.

h.4.11. Most people arrive independently. What is the arrival rate?

SOLUTIONS

- s.1.1.**
1. Generate realizations of a uniformly distributed random variable representing arrival times of one patient.
 2. Plot the inter-arrival times.
 3. Compute the (empirical) distribution function of the simulated inter-arrival times.
 4. Plot the (empirical) distribution function.
 5. Generate realizations of uniformly distributed random variables representing arrival times of multiple patients, e.g., 3.
 6. Compute the arrival times for each patient.
 7. Merge the arrival times for all patients. This is the arrival process as seen by the doctor.
 8. Compute the inter-arrival times as seen by the doctor.
 9. Plot these inter-arrival times.
 10. Compare to the exponential distribution function with a suitable arrival rate.

s.1.2. We put the algorithm in a function so that we can use it later. The algorithm is correct, but it has some weak points. In the exercises below we will repair the problems.

```
def cdf(a):
    a = sorted(a)
    m, M = int(min(a)), int(max(a))+1
    # Since we know that a is sorted, this next line
    # would be better, but less clear perhaps:
    # m, M = int(a[0]), int(a[-1])+1

    F = dict() # store the function i \to F[i]
    F[m-1]=0 # since F[x] = 0 for all x < m
    i = 0
    for x in range(m, M):
        F[x] = F[x-1]
        while i < len(a) and a[i] <= x:
            F[x] += 1
            i += 1
```

```
I = range(0, len(a))
s = sorted(a)
plt.plot(I, s)
plt.show()
```

s.1.5. Here is one way. Note that we already imported matplotlib, so we don't need to import it again.

```
def cdf(a):
    y = range(1, len(a)+1)
    y = [yy/len(a) for yy in y] # normalize
    x = sorted(a)
    return x, y
```

```
x, y = cdf(a)
```

```
plt.plot(x, y)
plt.show()
```

s.1.6. The reason is that at s_1 the first observation occurs. Hence, F should be 0 at s_1 . Next, the `range` function works up to, but not including, its second argument (in code), `range(10)[-1]/10 = 0.9`, that is, the last element of `range(10)` is 9. Hence, when we extend the range to `len(a)+1` we have 0,1,...,9 is not 10. Hence, when we extend the range to `len(a)+1` we have 10 elements including the element we want to include.

s.1.7. This code is much, much faster, and also very clean. Note that we normalized the y-axis.

```
def cdf(a):
    y = np.arange(1, len(a)+1)/len(a)
    x = np.sort(a)
    return x, y
```

s.1.8. With the `drawstyle` option:

```
plt.plot(x, y, drawstyle = 'steps-post')
plt.show()
```

But now we still have vertical lines. To remove those, we can use `hlines`.

```
y = range(0, len(a)+1)
y = [yy/len(a) for yy in y] # normalize
s = sorted(a)
left = [min(s)-1] + s
```



```

    #make a plot like before
    yy = [0] + list(y)
    left = [min(x)-1] + list(x)
    right = list(x) + [max(x) + 1]

    plt.hlines(yy, left, right)
    plt.show()

    return x, y

```

```
cdf(a, True)
```

s.1.10. Copy this code and run it.

```

from scipy.stats import uniform

# fix the seed
scipy.random.seed(3)

# parameters
L = 3 # number of inter-arrival times

G = uniform(loc=4, scale=2) # G is called a frozen distribution
a = G.rvs(L)
print(a)

```

s.1.11. Add this code to the other code and run it.

```

N = 1 # number of patients
L = 300 # number of interarrival times
a = G.rvs(L)

plt.hist(a, bins=int(L/20), label="a") #bins of size 20
plt.title("N = {}, L = {}".format(N, L))
plt.legend()
plt.show()

```

s.1.12. Add this to the other code and run it.

```
x, y = cdf(a)
```

s.1.14. Add this to the other code and run it. Since the mean inter-arrival time

```
from scipy.stats import expon

labda = 1./5 # lambda is a function in python
E = expon(scale=1./labda)
print(E.mean()) # to check that we chose the right scale
print(KS(a, E))
```

s.1.15. Add this to the other code and run it.

```
x, y = cdf(a)
dist_name = "U[4,6]"
def plot_distributions(x, y, N, L, dist_name):
    # plot the empirical cdf and the theoretical cdf in one figure
    plt.title("X ~ {} with N = {}, L = {}".format(dist_name, N, L))
    plt.plot(x, y, label="empirical")
    plt.plot(x, E.cdf(x), label="exponential")
    plt.legend()
    plt.show()

plot_distributions(x, y, N, L, dist_name)
```

It is pretty obvious why these graphs must be different: we compare a uniform distribution with an exponential distribution.

s.1.16. The following steps in code explain the logic.

```
a=[4, 3, 1.2, 5]
b=[2, 0.5, 9]

def compute_arrivaltimes(a):
    A=[0]
    i = 1
    for x in a:
        A.append(A[i-1] + x)
        i += 1

    return A

A = compute_arrivaltimes(a)
```

```

E = expon(scale=1./(N*labda))
print(E.mean())

x, y = cdf(a)
dist_name = "U[4,6]"
plot_distributions(x, y, N, L, dist_name)

print(KS(a, E)) # Compute KS statistic using the function defin

```

s.1.19. Add this to the other code and run it.

```

N, L = 10, 100
a = superposition(G.rvs((N, L)))

E = expon(scale=1./(N*labda))

x, y = cdf(a)
dist_name = "U[4,6]"
plot_distributions(x, y, N, L, dist_name)

print(KS(a, E))

```

This is great. For just $N = 10$ we see that the exponential distribution is a

s.1.20. Add this to the other code and run it.

```

from scipy.stats import norm

N, L = 10, 100

N_dist = norm(loc=5, scale=1)
a = superposition(N_dist.rvs((N, L)))
x, y = cdf(a)
dist_name = "N(5,1)"
plot_distributions(x, y, N, L, dist_name)

print(KS(a, E))

```

Clearly, whether the distribution of inter-arrival times of an individual patient is normal, doesn't really matter. In both cases the exponential distribution is a good doctor sees. We did not analyze what happens if we would merge patients with

5. This convergence is not so sensitive to the distribution of the inter-arrival times of the patients. For the doctor, only the population matters.
6. Using functions (e.g., `def compute(a)`) to document code (by the function's docstring), to reduce code complexity, and reuse code so that it can be applied multiple times. Moreover, this is in line with the extremely important Don't-Repeat-Yourself (DRY) principle.
7. Coding skills: python, numpy and scipy.

s.2.1. We need a few imports.

```
import numpy as np
import scipy
from scipy.stats import poisson
import matplotlib.pyplot as plt
```

```
scipy.random.seed(3)
```

```
def compute_Q_d(a, s, q0=0):
    d = np.zeros_like(a)
    Q = np.zeros_like(a)
    Q[0] = q0 # starting level of the queue
    for i in range(1, len(a)):
        d[i] = min(Q[i-1], s[i])
        Q[i] = Q[i-1] + a[i] - d[i]

    return Q, d
```

One of the nicest things about python is that the real code and pseudo code look very similar, and are often the same so much.

s.2.2. Here is the complete code in case you have messed things up.

```
import numpy as np
import scipy
from scipy.stats import poisson
import matplotlib.pyplot as plt
```

```
scipy.random.seed(3)
```

s.2.3. You should see that the queue starts at 100 and drains roughly at rate $\mu - \lambda$. If Q_0 very large (10000 or so), you should see that the queue length process behaves like a random walk until it hits 0.

s.2.4. This is the code.

```
print(d.mean())

x, F = cdf(Q)
plt.plot(x, F)
plt.show()
```

s.2.5. The mean number of departures must be (about) equal to the mean number of arrivals per period. Jobs cannot enter from ‘nowhere’.

s.2.6. The queue length drains at rate $\mu - \lambda$ when q_0 is really large. Thus, for large q_0 , you might just as well approximate the queue length behavior as $q(t) = q_0 - (\mu - \lambda)t$ for a deterministic system.

s.2.7. You should see that the queue drains with relatively less variations as q_0 increases. The line is ‘straighter’.

s.2.8. The queue should increase with rate $\lambda - \mu$. Of course the queue length process fluctuates a bit around the line with slope $\lambda - \mu$, but the line shows the trend.

s.2.9. You should observe that the mean and the variability of the queue length process increase with q_0 .

s.2.10. For our experiments it is about 20% extra.

s.2.11. Here is one way.

```
def compute_Q_d(a, q0=0, mu=6, threshold=20, extra=2):
    d = np.zeros_like(a)
    Q = np.zeros_like(a)
    Q[0] = q0
    present = False # extra employees are not in
    for i in range(1, len(a)):
        rate = mu + extra if present else mu # service rate
        s = poisson(rate).rvs()
        d[i] = min(Q[i-1], s)
        Q[i] = Q[i-1] + a[i] - d[i]
    return Q, d
```

```

def compute_Q_d(a, s, q0=0, b=np.inf):
    # b is the blocking level.
    d = np.zeros_like(a)
    Q = np.zeros_like(a)
    Q[0] = q0
    for i in range(1, len(a)):
        d[i] = min(Q[i-1], s[i])
        Q[i] = min(b, Q[i-1] + a[i] - d[i])

    return Q, d

```

```

N = 10000
labda = 5
mu = 6
q0 = 0

a = poisson(labda).rvs(N)
s = poisson(mu).rvs(N)

Q, d = compute_Q_d(a, s, q0, b=15)
print(Q.mean(), Q.std())

x, F = cdf(Q)
plt.plot(x, F)
plt.show()

```

s.2.13. Here is all the code.

```

num_jobs = 10000
labda = 0.3
mu = 1
q0 = 0
N = 100 # threshold

h = 1
p = 5
S = 500

```

```

Q[i] = Q[i-1] + a[i] - d[i]
if Q[i] == 0:
    present = False # send employee home
elif Q[i] >= N:
    if present == False:
        present = True # server is switched on
        setup_cost += S
    queueing_cost += h * Q[i]

print(queueing_cost, setup_cost, server_cost)

total_cost = queueing_cost + server_cost + setup_cost
num_periods = len(a) - 1
average_cost = total_cost / num_periods
return average_cost

a = poisson(labda).rvs(num_jobs)
av = compute_cost(a, q0)
print(av)

```

After a bit of experimentation, we see that $N = 15$ is quite a bit better than $N = 10$.

s.2.14. Some important points are the following.

1. Making a simulation requires some ingenuity, but is often not difficult.
2. With simulation it becomes possible to analyze many difficult queueing problems. Analytical analysis is often much harder, if possible at all.
3. We studied the behavior of queues under certain control policies, typically the service rate as a function of the queue length. Such policies are used in supermarkets, hospitals, the customs services at airports, and so on. We will use some tools to design and analyze such systems.

An interesting extension is to incorporate time-varying demand. In many supermarkets, the demand is not constant over the day. In such cases the simulation should take this into account.

s.2.15. Below I fix the seed of the random number generator to ensure that the results from the simulator are reproducible. The arrival process is Poisson, and the number of arrivals is 21 per period. I use `Q = np.zeros_like(a)` to make an array of the same size as `a`.

```
>>> c = mu * np.ones_like(a)
>>> c
array([21, 21, 21, 21, 21, 21, 21, 21, 21, 21])
```

Now for the queueing recursions:

```
>>> Q = np.zeros_like(a)
>>> d = np.zeros_like(a)
>>> Q[0] = 10 # initial queue length

>>> for k in range(1, len(a)):
...     d[k] = min(Q[k - 1], c[k])
...     Q[k] = Q[k - 1] - d[k] + a[k]
... 
```

Here are the departures and queue lengths for each period:

```
>>> d
array([ 0, 10, 17, 14, 10, 21, 21, 19, 17, 19])
>>> Q
array([10, 17, 14, 10, 22, 23, 19, 17, 19, 21])
```

Suppose we define loss as the number of periods in which the queue length exceeds a threshold. In this course, any other threshold can be taken. Counting the number of such periods in Python: $(Q > 20)$ gives all entries of Q such $Q > 20$, the function `sum()` just adds them up.

```
>>> loss = (Q > 20)
>>> loss
array([False, False, False, False,  True,  True, False, False,
       True])
>>> loss.sum()
3
```

Now all statistics:

```
>>> d.mean()
14.8
>>> Q.mean()
17.2
>>> Q.std()
4.377213725647858
>>> (Q > 20).sum()
3
```



```

...     Q[k] = Q[k - 1] - d[k] + a[k]
...
>>> d.mean()
20.178
>>> Q.mean()
28.42
>>> Q.std()
10.155865300406461
>>> (Q > 30).sum()/num * 100
34.2

```

I multiply with 100 to get a percentage. Clearly, many jobs see a long queue, some 28 jobs. For this arrival rate a service capacity of $\mu = 21$ is certainly too low.

Hopefully you understand from this discussion that once you have the recursion for the queueing process, you are ‘in business’. The rest is easy: make plots, do some sample statistics, vary parameters for sensitivity analysis, and so on.

s.2.16. In this example the number of jobs served per day is $\sim P(21)$, so the service capacity c is a Poisson random variable.

```

>>> c = np.random.poisson(mu, num)
>>> Q = np.zeros_like(a)
>>> d = np.zeros_like(a)
>>> Q[0] = 10 # initial queue length

>>> for k in range(1, len(a)):
...     d[k] = min(Q[k - 1], c[k])
...     Q[k] = Q[k - 1] - d[k] + a[k]
...
>>> d.mean()
20.148
>>> Q.mean()
42.518
>>> Q.std()
22.841096208369684
>>> (Q > 30).sum()/num * 100
62.4

```

Comparing this to the result of the previous exercise in which the service capacity was constant $c = 21$, we see that the average waiting time increases, just as

```

while stack:
    age, name = heappop(stack)
    print(name, age)

```

Pushing puts things on the stack in a sorted fashion, popping takes things off. We put the students on the stack. To print, we remove items from the stack until it is empty.

s.3.2. We can make the tuples, i.e., the data between the brackets, just longer.

```

from heapq import heappop, heappush

stack = []

heappush(stack, (21, "Jan", "Huawei"))
heappush(stack, (20, "Piet", "Apple"))
heappush(stack, (18, "Klara", "Motorola"))
heappush(stack, (25, "Cynthia", "Nexus"))

while stack:
    age, name, phone = heappop(stack)
    print(age, name, phone)

```

s.3.3. For a queueing process we can start with putting a number of job arrivals on the stack. Label these events as ‘arrivals’. Whenever a service starts, compute the departure time. Put this departure moment on the stack. Label this event as a ‘departure’. Then pop the next arrival event. Since the event stack is sorted in time, the event at the head of the stack is the next event in time something useful happens.

More generally, a discrete-time stochastic process moves from event to event. At each event, certain actions have to be taken, and these actions may involve the generation of new events or the removal of old events. The new events are put on the stack, the obsolete ones are removed. Then the simulator moves to the first event on the stack.

s.3.4. One way is like this.

```

labda = 2.
mu = 3.
rho = labda/mu
F = expon(scale=1./labda) # interarrival time distribution
G = expon(scale=1./mu)   # service time distribution

num_jobs = 10

```

```

class Server:
    def __init__(self):
        self.busy = False

server = Server()
queue = []
served_jobs = [] # used for statistics

def start_service(time, job):
    server.busy = True
    job.departure_time = time + job.service_time
    heappush(stack, (job.departure_time, job, DEPARTURE))

def handle_arrival(time, job):
    job.queue_length_at_arrival = len(queue)
    if server.busy:
        queue.append(job)
    else:
        start_service(time, job)

def handle_departure(time, job):
    server.busy = False
    if queue: # queue is not empty
        next_job = queue.pop(0) # pop oldest job in queue
        start_service(time, next_job)

while stack:
    time, job, typ = heappop(stack)
    if typ == ARRIVAL:
        handle_arrival(time, job)
    else:
        handle_departure(time, job)
        served_jobs.append(job)

```

s.3.6. Now we see that we needed to store the jobs in `served_jobs`. Set

```
num_jobs=100
```

in the code of Exercise 3.4. Put the following code at the end of the simulation statistics.

s.3.7. With `F=uniform(3, 0.00001)` the job inter-arrival times are nearly 3. times are nearly 2. Hence, arriving customers will always see an empty queue. average queue length upon arrival equals zero. When you reverse the 2 and 3 up.

s.3.8. First we compute the average waiting time. Then we use Little's law time to the expected queue length.

```
def pollaczek_khinchine(labda, G):
    ES = G.mean()
    rho = labda*ES
    ce2 = G.var()/ES/ES
    EW = (1.+ce2)/2 * rho/(1-rho)*ES
    return EW

labda = 1./3
F = expon(scale=1./labda) # interarrival time distributon
G = uniform(1, 2)

print("PK: ", labda*pollaczek_khinchine(labda,G))
```

s.3.9. To ensure that we do not keep old data, we have to reset all lists.

```
stack = [] # this is the event stack
queue = []
served_jobs = [] # used for statistics

job = Job()

num_jobs = 100000

time = 0
for i in range(num_jobs):
    time += F.rvs()
    job = Job()
    job.arrival_time = time
    job.service_time = G.rvs()
    heappush(stack, (job.arrival_time, job, ARRIVAL))
```

```
print("Theo avg. sojourn time: ", pollaczek_khinchine(labda,G))
print("Simu avg. sojourn time:", av_sojourn_time)
```

s.3.10. I ran the code for $n = 100000$ and got this

```
Counter({0: 37134, 1: 16558, 2: 12517, 3: 9070, 4: 6725, 5: 478
      8: 2047, 9: 1433, 10: 1095, 11: 818, 12: 545, 13: 401, 14:
      15: 178, 16: 116, 17: 72, 18: 49, 19: 27, 20: 13, 21: 6, 22:
```

So, about 2% see a queue that is longer than 10, and about 10% (which balling) of the people see a queue that is longer than 5. It seems that the s small, assuming that the customers have a flight to catch.

s.3.11. This is really easy: change the line `queue.pop(0)` by `queue.pop()`.

s.3.12. As in the LIFO example, we only have to change the data structure job an extra attribute corresponding to its priority. Then we use a heap to s Specifically, change the line with `queue.append(job)` by

```
heappush(queue, (job.priority, job))
and queue.pop(0) by heappop(queue).
```

s.3.13. In a python list the `pop(0)` function is an $O(n)$ operation, where n is th in the list. In a deque appending and removing items to either end of the deque

When you do large scale simulations, involving many hours of simulation build up and can make the running time orders of magnitude longer. A fa sorting of numbers. A simple, but stupid, sorting algorithm is $O(n^2)$ while $O(n \log n)$. The sorting time of 10^6 numbers is dramatically different.

For our code, add the line

```
from collections import deque
```

and replace `queue = []` by

```
queue = deque()
```

and `queue.pop(0)` by

```
queue.popleft()
```

s.4.2. At a departure, a server becomes free, hence decrease `num_busy` by one, if the queue is not empty, start a new service.

s.4.3. Of course, the number of busy servers cannot be negative or larger than `c`. The queue length cannot be negative. Finally, it cannot be that the queue length is positive and the number of busy servers is less than `c`.

s.4.4. See `tutorial_4.py`. Study it in detail so that you really understand how it works.

s.4.5. First we instantiate, then we run and print.

```
labda = 2
mu = 1
ggc = GGc(expon(scale=1./labda), expon(scale=1./mu), 3, 10)
ggc.run()

print(ggc.served_jobs)
```

s.4.7. Recall that Sakasegawa's formula is exact for the $M/G/1$ queue, hence we can use it to compute the waiting time in the queue.

```
def sakasegawa(F, G, c):
    labda = 1./F.mean()
    ES = G.mean()
    rho = labda*ES/c
    EWQ_1 = rho**((np.sqrt(2*(c+1)) - 1)/(c*(1-rho)))*ES
    ca2 = F.var()*labda*labda
    ce2 = G.var()/ES/ES
    return (ca2+ce2)/2 * EWQ_1
```

s.4.8. In the next function we perform the test. We give this function standard arguments, so we can run the function as a standalone test. As such we want to contain a test in a function.

```
def mm1_test(labda=0.8, mu=1, num_jobs=100):
    c = 1
    F = expon(scale=1./labda)
    G = expon(scale=1./mu)

    ggc = GGc(F, G, c, num_jobs)
    ggc.run()
    tot_wait_in_q = sum(j.waiting_time() for j in ggc.served_jobs)
```

```

ggc = GGc(F, G, c, num_jobs)
ggc.run()
tot_wait_in_q = sum(j.waiting_time() for j in ggc.served_jobs)
avg_wait_in_q = tot_wait_in_q/len(ggc.served_jobs)

print("M/D/1 TEST")
print("Theo avg. waiting time in queue:", sakasegawa(F, G,
print("Simu avg. waiting time in queue:", avg_wait_in_q)

md1_test(num_jobs=100)
md1_test(num_jobs=10000)

```

s.4.10. The code.

```

def md2_test(labda=1.8, mu=1, num_jobs=100):
    c = 2
    F = expon(scale=1./labda)
    G = uniform(mu, 0.0001)

    ggc = GGc(F, G, c, num_jobs)
    ggc.run()
    tot_wait_in_q = sum(j.waiting_time() for j in ggc.served_jobs)
    avg_wait_in_q = tot_wait_in_q/len(ggc.served_jobs)

    print("M/D/2 TEST")
    print("Theo avg. waiting time in queue:", sakasegawa(F, G,
    print("Simu avg. waiting time in queue:", avg_wait_in_q)

md2_test(num_jobs=100)
md2_test(num_jobs=10000)

```

s.4.11. Since most people arrive independent of each other, it is reasonable that the number of arrivals in this period of duration T is Poisson with rate $\lambda = N/T$.

s.4.12. It is reasonable *within the context* that the mean waiting time is less than the largest waiting time and the fraction of people that wait longer than 10 minutes *in the context is crucial* when making models.

s.4.13. There are, by assumption, only arrivals between 9 and 10, hence the queueing process is not stationary. It is also not a pro

```

longer_ten = sum((j.waiting_time()>=10)for j in ggc.served_
return max_waiting_time, longer_ten

```

```

def intake_test_1():
    labda = 300/60
    F = expon(scale=1.0 / labda)
    G = uniform(1, 2)
    num = 300

    print("Num servers, max waiting time, num longer than 10")
    for c in range(3, 10):
        max_waiting_time, longer_ten = intake_process(F, G, c,
        print(c, max_waiting_time, longer_ten)

```

```
intake_test_1()
```

s.4.16. I get these numbers

```

Num servers, max waiting time, num longer than 10
3 138.1697966325396 280
4 82.7792212258584 266
5 54.741743193174834 227
6 39.35432320034931 220
7 22.868514027211248 167
8 15.77953068102207 102
9 12.118348481100451 50

```

Even for 9 servers, 50 people wait longer than 10 minutes. Interesting maximum waiting time is just 12 minutes, so we can at least keep this within

We could also make a plot of the job waiting time as a function of time, but

Perhaps we should open the check-in desks for a longer time and advise

Let's try 90 minutes instead.

```

def intake_test_2():
    labda = 300/90
    F = expon(scale=1.0 / labda)
    G = uniform(1, 2)
    num = 300

```


3. Organizing cases and experiments by means of functions. With these functions we can keep track of what we precisely tested, what parameter values we used and which tests are also useful to show how to actually use/run the code.

Some interesting extensions.

1. Scale up to networks of $G/G/c$ queues.
2. In the $G/G/c$ queue the assumption is that all servers have the same service time settings this is typically not the case. There is a queue of jobs, and they are served by machines with different speeds. For instance, old machines may work slower than new machines.

s.5.1. Here are two tests. The tests will not yet work since we have not yet implemented the `generate_jobs` function. We will simulate the queueing system. In other words, we know that our first test should

```
def DD1_test_1():
    # test with only business customers
    c = 0
    F = uniform(1, 0.0001)
    G = expon(0.5, 0.0001)
    p_business = 1
    num_jobs = 5
    jobs = generate_jobs(F, G, p_business, num_jobs)
    ggc = GGc_with_business(c, jobs)
    ggc.run()
    ggc.print_served_job()
```

```
def DD1_test_2():
    # test with only economy customers
    c = 1
    F = uniform(1, 0.0001)
    G = expon(0.5, 0.0001)
    p_business = 0
    num_jobs = 5
    jobs = generate_jobs(F, G, p_business, num_jobs)
    ggc = GGc_with_business(c, jobs)
    ggc.run()
    ggc.print_served_job()
```

```

        job.service_time = Gb.rvs()
    else:
        job.customer_type = ECONOMY
        job.service_time = Ge.rvs()

    jobs.add(job)
    time = job.arrival_time

return jobs

```

- s.5.8.**
1. First, check whether the our simulator is indeed correct. Is there business class customers? If so, do the business server(s), when idle, serve class customers in service?
 2. You'll need real data to see whether our simple arrival process and service times are realistic. I suppose most of this is already known. For instance, the number of business customers is known, as is the number of business servers. The plain is known, as is the number of business customers. Service times are known, either by measuring, or by using the times the boarding pass is scanned at the desks, either by measuring, or by using the times the boarding pass is scanned at the desks.
 3. Once you have good data, vary one parameter at a time, and report the results. People typically want to see trends; graphs are indispensable for this. Finally, you often need to compare a host of different policies:
 - Perhaps it is better to have dynamic service capacity, 3 during the first opening, 2 during the second?
 - Perhaps the service distributions of the business customers can be made more regular. What would be impact of this?
 - Since there is small number of business customers, why not open the business desk later than the other desks? Or, share the desks during the first opening 'unshare' during the second?